MATH 217 W24 - LINEAR ALGEBRA, Section 001 (Dr. Paul Kessenich) Homework Set Part B due Thurs, Feb 8 at 11:59pm Zhengyu James Pan (jzpan@umich.edu)

- 1. Let $\mathbb{R}^n \xrightarrow{T} \mathbb{R}^n$ be a linear transformation. As on HW 3, we define T^k to be the k-fold composition of T with itself. Let A be the standard matrix of T, by which we mean the unique $n \times n$ matrix such that $T(\vec{x}) = A\vec{x}$ for all $\vec{x} \in \mathbb{R}^n$.
 - (a) Prove that for all k, the standard matrix for T^k is the matrix A^k . [Hint: induction works nicely.]

Solution: We are given that the standard matrix $A^{(1)}$ represents the transformation $T^{(1)}$. Assume that the transformation T^n can be represented by the standard matrix A^n . We know by a theorem on the worksheets that the standard matrix of two linear transformations, both from $\mathbb{R}^n \to \mathbb{R}^n$, is equal to the product of their respective standard matrices. Then $(T^n \circ T)(x) = A^n A \vec{x}$. This is equal to $T^{n+1}(x) = A^{n+1}\vec{x}$. So by induction, $T^k(\vec{x}) = A^k\vec{x}$ for all $\vec{x} \in \mathbb{R}^n$ and $k \in \mathbb{N}$.

(b) We define T to be nilpotent if there exists some $k \in \mathbb{N}$ such that T^k is the zero transformation. Prove that if T is nilpotent, then A is not invertible.

Solution: We will prove the contrapositive. Assume A is invertible. We know zero transformation is surjective, so it is noninvertible, and We know by part (a) that the standard matrix of T^k is A^k for natural number k. By problem 5c on Worksheet 7, the inverse of A^k is $(A^{-1})^k$. So A^k can never be noninvertible, and is thus never the zero transformation. Thus if A is invertible, then T is not nilpotent, so the original statement is true.

(c) Prove that if T is nilpotent, then $A - I_n$ is invertible. [Hint: try multiplying out $(A - I_n)(-I_n - A - A^2 - \cdots - A^{k-1})$ and see what you get.]

Solution: Let $k \in \mathbb{N}$ such that T^k is the zero transformation. Expanding $(A - I_n)(-I_n - A - A^2 - \cdots - A^{k-1})$:

$$= -A (I_n + A + \dots + A^{k-1}) + I_n (I_n + A + \dots + A^{k-1})$$
 (distributivity)

$$= - (A + A^2 + \dots + A^{k-1} + A^k) + (I_n + A + \dots + A^{k-1})$$
 (distributivity)

$$= (I_n + A + \dots + A^{k-1}) - (A + A^2 + \dots + A^{k-1} + 0_{n \times n})$$
 ($A^k = 0_{n \times n}$)

$$= I_n$$

Swapping the order of multiplication,

$$(-I_{n} - A - A^{2} - \dots - A^{k-1})(A - I_{n})$$

$$= -(I_{n} + A + \dots + A^{k-1}) A + (I_{n} + A + \dots + A^{k-1}) I_{n} \quad \text{(distributivity)}$$

$$= -(A + A^{2} + \dots + A^{k-1} + A^{k}) + (I_{n} + A + \dots + A^{k-1}) \quad \text{(distributivity)}$$

$$= (I_{n} + A + \dots + A^{k-1}) - (A + A^{2} + \dots + A^{k-1} + 0_{n \times n}) \quad (A^{k} = 0_{n \times n})$$

$$= I_{n}$$

So the inverse of $A - I_n$ is $-(I_n + A + A^2 + \cdots + A^{k-1})$, and $A - I_n$ is invertible by definition.

2. Let V be any vector space, and let S be any set. Let $\mathcal{F}(S,V)$ denote the set of all functions from S to V. (Note: we are not assuming $S\subseteq V$ here, just that S is some set. S is not assumed to be a vector space, but it could be. Similarly, the functions in F(S,V) are not assumed to be linear transformations, although it is possible that some of them might be.)

For any functions $f, g \in \mathcal{F}(S, V)$ we can define their sum to be the function f + g given by the formula (f + g)(s) = f(s) + g(s), where s is any element in S. Similarly, for any scalar $c \in R$ and any function $f \in \mathcal{F}(S, V)$ we define the function cf to be given by the formula (cf)(s) = c(f(s)) for all $s \in S$.

(a) Prove that $\mathcal{F}(S, V)$ is a vector space. Note: For this problem you must explicitly prove that each of the vector space properties VS1-8 from Worksheet 6 is true. (These proofs should be very short but are not skippable.)

Solution: Let arbitrary $a, b \in \mathbb{R}$, arbitrary $f, g, h \in \mathcal{F}(S, V)$. Note that $+_{\mathcal{F}(S,V)}$ borrows the qualities of $+_V$ (the summation operation of V) through the definition; namely associativity and commutativity.

VS-1: True, (f+g) + h = (f(s) + g(s)) + h(s) = f(s) + (g(s) + h(s)) = f + (g+h) by additive associativity of vector space V.

VS-2: f + g = f(s) + g(s) = g(s) + f(s) = g + f by additive commutativity of vector space V.

VS-3: True, $f(s) = 0_V$ satisfies this property. $g + f = g(s) + 0_V = g$

VS-4: True, for all values of f(s), such a -f(s) exists since V is a vector space. So the function -f exists as well.

VS-5: True, a(f+g) = a(f(s) + g(s)) = af(s) + ag(s) = af + ag by distributivity of the vector space V.

VS-6: True, (a+b)f = (a+b)f(s) = af(s) + bf(s) = af + bf. by scalar multiplicative distributivity of vector space V.

VS-7: True, a(bf) = a(bf(s)) = (ab)f(s) = (ab)f by scalar multiplicative associativity of vector space V.

VS-8: True, 1f = 1f(s) = f(s) = f by the unitary law of vector space V.

(b) Is $0_{\mathcal{F}(S,V)}$ the same element as 0_V ? If not, explain how they are different.

Solution: No. $0_{\mathcal{F}(S,V)}$ maps any element of the set S to 0_V , while 0_V is only a vector in the space V. $0_{\mathcal{F}(S,V)}$ is a function and can take an input, while 0_V cannot take an input like a function.

(c) We could similarly define $\mathcal{F}(V, S)$ to be the set of all functions from V to S. Would $\mathcal{F}(V, S)$ also a vector space? Why or why not?

Solution: Not necessarily. We used the vector space properties of image V to prove the vector space axioms for $\mathcal{F}(S,V)$. However, when arbitrary set S is the image, those properties do not necessarily apply.

(d) The familiar vector spaces \mathcal{P} , \mathcal{P}_n and \mathcal{C}^{∞} (all from Worksheet 6) are all subsets of $\mathcal{F}(S,V)$ for some S and V. What are S and V for each of these functions?

Solution: All of these vector spaces are composed of functions which map from $\mathbb{R} \to \mathbb{R}$.

- 3. Let \mathcal{P} be the vector space of all polynomial functions from \mathbb{R} to \mathbb{R} in the variable t, and for each $n \in \mathbb{N}$, let \mathcal{P}_n be (as usual) the subset of \mathcal{P} consisting of all polynomial functions of degree at most n. (We already know that \mathcal{P}_n is also a vector space.) Also let $T: \mathcal{P} \to \mathcal{P}$ be the map defined by T(p)(t) = p'(t) + p(0) for each $p \in \mathcal{P}$ and for all $t \in \mathbb{R}$.
 - (a) Show that T is a linear transformation.

Solution: Note that the derivative is linear by problem 5 of worksheet 6. Although the current domain and codomain are \mathcal{P} and not \mathcal{C}^{∞} , the derivative is closed in $\mathcal{P} \subset \mathcal{C}^{\infty}$, so it is still linear. First, we show T respects addition:

$$T(p+q)(t) = (p+q)'(t) + (p+q)(0)$$
 (definition of T)
$$= p'(t) + q'(t) + p(0) + q(0)$$
 (linearity of derivative)
$$= p'(t) + p(0) + q'(t) + q(0)$$
 (associativity and commutativity of $+$)
$$= T(p) + T(q)$$
 (definition of $T(p)$)

Next, we show T respects scalar multiplication. Let $c \in \mathbb{R}$.

$$T(cp) = (cp)'(t) + (cp)(0)$$
 (definition of T)
 $= c(p'(t)) + cp(0)$ (linearity of derivative)
 $= c(p'(t) + p(0))$ (distributivity of scalar multiplication in vector space \mathcal{P})
 $= cT(p)$

Thus T is linear.

(b) Let $n \in \mathbb{N}$, and let $T_n : \mathcal{P}_n \to \mathcal{P}_n$ be defined by $T_n(p)(t) = p'(t) + p(0)$, so that T_n is just T with both domain and codomain restricted to \mathcal{P}_n . Is T_n injective? Is T_n surjective?

Solution: T is not surjective in \mathcal{P}_n : no $p \in \mathcal{P}_n$ satisfies $T(p) = x^n$. T is not injective in \mathcal{P}_n : T(2x) = 2 = T(2).

(c) Is T injective? Is T surjective?

Solution: T is surjective: for any polynomial $p(x) \in \mathcal{P}$, let $q = \int p(x) dx$ with any constant term. We know this is in \mathcal{P} by the power rule for antiderivatives. Then T(q) = p(x), so T is surjective. However, T is not injective: T(2x) = 2 = T(2).

- 4. We denote by $\mathbb{R}^{n\times n}$ the vector space of all $n\times n$ matrices. Let A be an $n\times n$ matrix, and define the function $L_A:\mathbb{R}^{n\times n}\to\mathbb{R}^{n\times n}$ by $L_A(B)=AB$ for all $B\in\mathbb{R}^{n\times n}$. (Note carefully: this is *not* the same function as T_A . While both can be described informally as "multiplication by A", the two functions L_A and T_A have different domains and codomains. Make sure you understand this distinction before beginning to work on this problem!)
 - (a) Show that L_A is a linear transformation.

Solution: Let $B, C \in \mathbb{R}^{n \times n}$, and $k \in \mathbb{R}$. We first show L_A respects addition:

$$L_A(B+C) = A(B+C)$$
 (definition of L_A)
 $= AB + AC$ (distributivity of matrix multiplication)
 $= L_A(B) + L_A(C)$

Next, we show L_A respects scalar multiplication.

$$L_A(kB) = A(kB)$$
 (definition of L_A)
 $= (Ak)B$ (scalar associativity of matrix multiplication)
 $= (kA)B$ (scalar commutativity of matrices)
 $= k(AB)$ (definition of L_A)

So L_A is linear.

(b) Show that the matrix A is invertible if and only if the linear transformation L_A is invertible.

Solution: Assume the linear transformation L_A is invertible. Then there exists L_A^{-1} such that $L_A \circ L_A^{-1} = L_A^{-1} \circ L_A$ is the identity function. Let $C \in \mathbb{R}^{n \times n}$ such that $C = L_A^{-1}(I_n)$. Then $A(C) = L_A\left(L_A^{-1}(I_n)\right) = I_n$. So A is invertible by corollary 2.19 from the Theory of Linear Algebra handout.

Assume A is invertible. Let its inverse be C. Then $L_A(L_C(B)) = A(CB) = (AC)B = I_nB$ is the identity function. Similarly, $L_C(L_A(B)) = C(AB) = (CA)B = I_nB$ is the identity function. So L_A is invertible with inverse L_C .

Now let \mathcal{F} be the set of all functions from $\mathbb{R}^{n\times n}$ to $\mathbb{R}^{n\times n}$, and define the function $L: \mathbb{R}^{n\times n} \to \mathcal{F}$ by $L(A) = L_A$.

(c) Show that L is injective.

Solution: Let $A_1, A_2 \in \mathbb{R}^{n \times n}$ be such that $L(A_1) = L(A_2)$. Then $L_{A_1}(I_n) = A_1I_n = A_1$ is equal to $L_{A_2} = A_2I_n = A_2$. So $A_1 = A_2$, and L is injective.

(d) Is L surjective? Be sure to justify your claim.

Solution: No, L cannot map to functions which are nonlinear by part (a), even though such functions assuredly exist for $\mathbb{R}^{n \times n} \to \mathbb{R}^{n \times n}$.

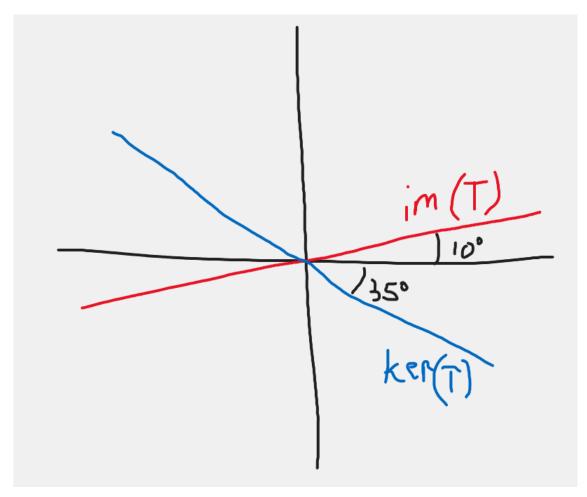
5. Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation defined as follows:

$$T = \operatorname{Rot}_{-80^{\circ}} \circ \operatorname{Proj}_{y} \circ \operatorname{Rot}_{35^{\circ}},$$

where Rot_{θ} is counter-clockwise rotation by θ , and $Proj_{y}$ is projection onto the y-axis.

- (a) Sketch im(T) in \mathbb{R}^2 . Indicate the angle between im(T) and the x-axis.
- (b) Sketch $\ker(T)$ in \mathbb{R}^2 . Indicate the angle between $\ker(T)$ and the x-axis.

Solution:



The image is the image of the y-axis rotated by 80 degrees clockwise, which forms an angle of 10 degrees with the x-axis.

The kernel of the rotation is the origin. The kernel of the projection is the x-axis. So the line 35 degrees clockwise of the x-axis is the kernel of the compositions.

(c) Let $T_{\phi,\theta} := \operatorname{Rot}_{\theta} \circ \operatorname{Proj}_{y} \circ \operatorname{Rot}_{\phi}$. For which ϕ and θ is $\operatorname{im}(T_{\phi,\theta}) = \ker(T_{\phi,\theta})$?

Solution: Using the logic from the previous part, the y-axis rotated by θ counterclockwise should match the x-axis rotated by ϕ clockwise. So $\theta + 90^{\circ} = -\phi$.